

10698040 search strategy

METHOD OF DETERMINING IMPLIED VOLATILITY FOR AMERICAN OPTIONS

10698040, filed 10/30/2003 and having 2 RCE-type filings therein

Claims Priority from Provisional Application 60422231, filed 10/30/2002

HAIT, DAVID

(implied adj volatility) and (option near3 price)

(tree\$1 lattice\$1)

(determin\$3 calculat\$3) with "implied volatility"

Dialog

 B 350,347,344

 B 348,349,325

Abstract databases

 B 2,35,65,99,474,475,583,139

Fill Tex Databases

 B 20

 B 15,610,810,613,813,634,624

 B 9,275,621,636,16,160,148,256

 B 625,268,626,267,485

S au=(HAIT, D ? or HAIT D ? or HAIT(2n)DAVID)

S (Implied()(volatility or risk or riskiness or uncertain? Or iv)) and ((derivative or derivatives or (call or put or sell)()(option or options) or contract or contracts or forward(2w)(agreement or agreements) or swaps or swaptions or futures or structured()(note or notes) or synthetic()(asset or assets) or hedg? or equities or securities or FRA)(n2)(price or cost or pricing))

S (Newton()raphson()method)

S ((multiple or logistical or tree)(2n)(regression or lattice or display))

S (determin??? or discover? or estimate??? Or assess or
calculat???) (2n) (Implied() (volatility or risk or riskiness or uncertain? Or iv))